$\begin{array}{c} \operatorname{rook} 166@gmail.com\\ (917)\text{-}836\text{-}4267 \end{array}$

SELECTED OPEN SOURCE EXPERIENCE

Ptplot: https://github.com/AndrewRook/ptplot

- Python package for creating interactive visualizations of sports player tracking data.
- Uses custom-built rendering engine powered by Bokeh and interfaces based on the Grammar of Graphics.

NFLWin: https://github.com/AndrewRook/NFLWin

- Win probability model for NFL play-by-play data.
- One of the first fully open (code & algorithm) NFL Win Probability models.

Various contributions to other OSS projects, including:

- Ibis
- Prefect

WORK EXPERIENCE

Director, Data Science

2023-Present

Capital One

- Designed and built a package to streamline core business metrics SQL calculations, regularly used by over 60 analysts for critical reporting needs.
- Owned the design, implementation, and upkeep of the DS Technical Interview, a key interview given to every data science candidate in the US.

Senior Manager, Data Science

2018-2023

Capital One

- Guided ongoing development of the core credit card valuations model scoring platform, delivering regular releases of new and updated models while improving the robustness and maintainability of platform infrastructure.
- Led technical development of model monitoring tools, mentoring three junior data scientists to deliver a maintainable package on time and to spec.
- Deployed the first cloud-based credit card application underwriting model in the company via a dockerized Python API, with an estimated incremental value of \$35MM per year.

Manager, Data Science

2016-2018

Capital One

- Led development of a prototype language-agnostic automated machine learning model deployment framework for cloud-based applications, influencing the development direction for the company-wide credit card application processing platform.
- Created the longest-lived, most successful internal data science tool in the company, used in production models by dozens of data scientists across multiple lines of business.

Principal Data Scientist

2014-2016

Capital One Labs

- Implemented a novel approach to deliver internal technical trainings, providing over 5000 hours of classes with no instructors.
- Programmed and deployed an interactive course completion dashboard using Flask and dc.js to provide progress reports to individual students as well as company leadership.

University of Wisconsin-Madison

- Devised metrics to improve correspondence between numerical models and astronomical data. Implemented in highly optimized Python, was able to refine agreement by up to 20% with minimal increase in computation time.
- Built a fast Voronoi Tessellation algorithm to adaptively bin images, preserving spatial resolution while maximizing signal in images with over one million pixels.
- Trained and mentored undergraduate and graduate students in programming, data analysis and statistical methods.

Research Assistant 2007-2013

University of Wisconsin-Madison

- Developed non-linear Levenberg-Marquardt χ^2 fitting algorithms using a combination of Python and C++ to constrain models of spiral galaxies to data.
- Employed on-campus distributed computing resources to perform large-scale modeling in parallel, using over 20 years of computer time in 1 month.
- Assembled a hybrid C++/Python processing pipeline to clean, register, and mosaic thousands of high-resolution images with minimal user intervention, resulting in a factor of 10+ increase in analysis precision.
- Created a genetic algorithm in C++ to efficiently fit galaxy models with unusually large numbers of free parameters to high-resolution images.

TECHNICAL SKILLS

Programming: Python (numpy, scipy, pandas, sklearn, xgboost, matplotlib, pytorch), shell scripting

Databases, Orchestration, Web Design: Flask, MySQL/PostgreSQL, Prefect, Snowflake

Cloud Computing/Devops: AWS, Docker, CircleCI, Jenkins, GitHub Actions

Operating Systems: Linux, Mac

Data Analysis: Parallel and distributed computing, machine learning, hypothesis testing, nonlinear optimization

EDUCATION

PhD, Astronomy, University of Wisconsin-Madison

MS, Astronomy, University of Wisconsin-Madison

BS, Astronomy, Case Western Reserve University

December 2013

June 2009

May 2007